

August 31, 2020

NIFTY 50 is the most actively traded index on F&O segment of National Stock Exchange of India Ltd.

The NIFTY 50 Futures TR Index is designed to track the performance of total returns from NIFTY 50 Futures contract and investment in risk free instrument (MIBOR). The Index assumes that contract value is invested in risk free instrument (MIBOR)

The index can be used as a benchmark for investment products linked to NIFTY 50 futures contract.

Index Variant: NIFTY 50 Futures Index

Portfolio Characteristics

Methodology	Total Returns
Launch Date	June 16, 2016
Base Date	April 01, 2005
Base Value	1000
Calculation Frequency	EOD Daily

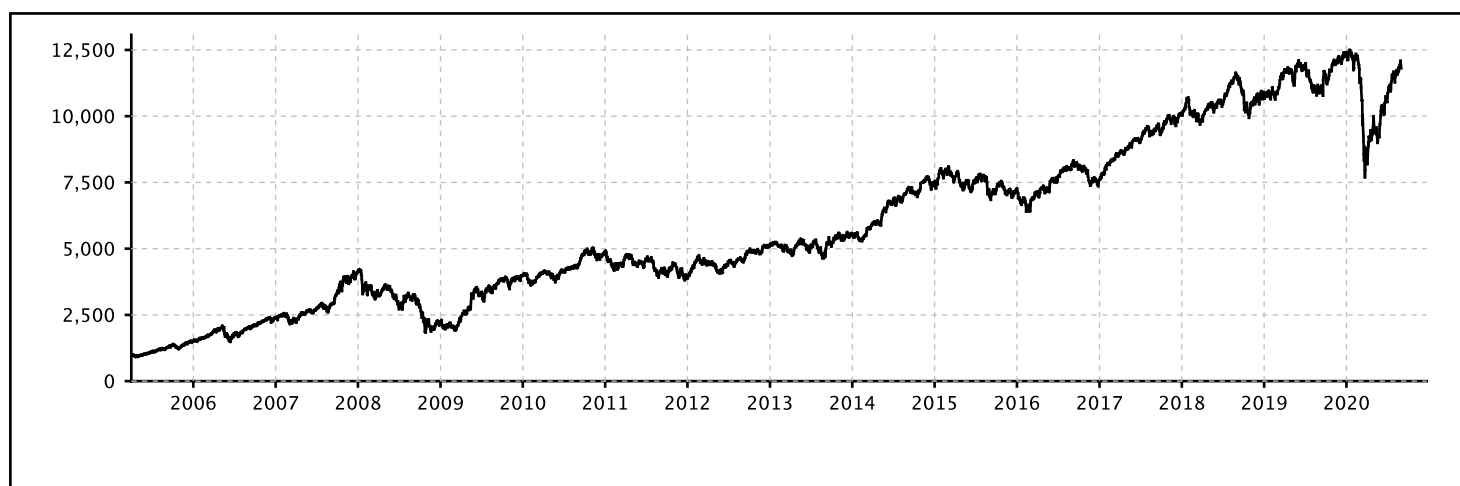
Statistics

	QTD	YTD	1 Year	5 Years	Since Inception
Returns (%) #	10.18	-4.14	6.45	10.33	17.35

	1 Year	5 Years	Since Inception
Std. Deviation *	31.92	18.31	23.80
Beta (NIFTY 50)	1.02	1.01	1.04
Correlation (NIFTY 50)	1.00	0.99	0.99

Weights to contracts during expiry

	Near-	Mid-Month
Period before Roll over	100%	0%
Expiry – 3 day	75%	25%
Expiry – 2 day	60%	40%
Expiry – 1 day	45%	55%
Expiry day	30%	70%



QTD, YTD and 1 year returns are absolute returns. Returns for greater than one year are CAGR returns.

* Average daily standard deviation annualised

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Index Methodology

- i. The total returns Index is constructed using the near month NIFTY 50 Futures contract (Symbol: NIFTY) traded on NSE and previous 30 day MIBOR as a risk free instrument.
- ii. The near month futures contract expire on last Thursday of each month. Index will start roll over to mid-month contract 3 days prior to expiry day of near month contract.
- iii. The percentage shift in weights is based on the 1 year average roll over percentage observed during the expiry week. This shall be reviewed semi-annually

Index Governance:

A professional team manages all NSE indices. There is a three-tier governance structure comprising the Board of Directors of NSE Indices Limited, the Index Advisory Committee (Equity) and the Index Maintenance Sub-Committee.

Key Indices

Broad Market	Sectoral Indices	Thematic Indices	Strategy Indices	Fixed Income
NIFTY 50	NIFTY Bank	NIFTY CPSE	NIFTY100 Equal	NIFTY 10 yr Benchmark G-
NIFTY Next 50	NIFTY IT	NIFTY Commodities	NIFTY50 PR 1x	NIFTY 8-13 yr G-Sec
NIFTY 100	NIFTY PSU Bank	NIFTY Energy	NIFTY50 PR 2x	NIFTY 4-8 yr G-Sec
NIFTY 200	NIFTY FMCG	NIFTY Shariah 25	NIFTY50 Value 20	NIFTY 11-15 yr G-Sec
NIFTY 500	NIFTY Private Bank	NIFTY 100 Liquid15	NIFTY Quality 30	NIFTY 15 yr and above G-
NIFTY Midcap 50	NIFTY Metal	NIFTY Infrastructure	NIFTY Low Volatility	NIFTY Composite G-Sec
NIFTY Full Midcap 100	NIFTY Financial	NIFTY Corporate	NIFTY Alpha 50	NIFTY 1D Rate

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